



**THE FOUNDATION
FOR SECURE
MARKETS**

#47720

TO: ALL CLEARING MEMBERS
DATE: OCTOBER 14, 2020
SUBJECT: RBH / CPM PRODUCT AND CLASS GROUP UPDATES

Based on a recent review of price return correlations, the following changes will be made to product and class groupings in the RBH and CPM programs:

Changes to be implemented:

Product Group 37 - Pharmaceutical Indexes

- Lower Offset to 80% from 90%
- Create new Class Group 37 - Dow Jones U.S. Select Pharmaceuticals Index
 - Move IHE (iShares U.S. Pharmaceuticals ETF) from Class Group IHE in Product Group 999 into this new Class Group.
 - Create Basket 10037 and retain the settings from current basket 1IHE.
- Create new Class Group 38 - Dynamic Pharmaceutical Intellidex Index
 - Move PJP (Invesco Dynamic Pharmaceuticals ETF) from Class Group PJP in Product Group 999 into this new Class Group.
 - Create Basket 10038 and retain the settings from current basket 1PJP
- Create new Class Group 33 - S&P® Pharmaceuticals Select Industry® Index.
 - Move XPH (SPDR® S&P® Pharmaceuticals ETF) from Class Group XPH in Product Group 999 into this new Class Group.
 - Create Basket 10033 and retain the settings from current basket 1XPH.

These updates are planned for implementation on 10/15/2020.

For questions regarding this memo, please contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, and email memberservices@theocc.com or pricingandmargins@theocc.com.